

Index

- α -limit set 308
- ω -limit set 308
- Abel's formula 173
- asymptotically stable 230
- autonomous system 135–136, 224,
- Bendixon's criterion 261
- bifurcation diagram 154
- bifurcation point 237
- boundary value problem 56, 58
 - linear system 274
 - nonlinear equation 276
 - two point 267
- center 154
- characteristic equation 78
- characteristic
 - curve 287–288, 291
 - strip 298
- conservative system 248
- continuation of solution 121
- continuous dependence 119
- convergence
 - pointwise 22
 - uniform 22
- deficiency index 160
- diagonalizability 46, 139
 - block 46
 - diagonalizable 138
- difference equation 18
- differential equation
 - exact 63, 66, 69
 - linear 2
 - linear system 134
 - linear, second order 72
 - linear, second order,
 - homogeneous 74
- differential equation
 - order 3
- dynamical system 2, 143, 145
- eigenspace
 - generalized 48, 166
- eigenvector
 - generalized 140, 161, 166
- equation
 - Bernoulli 93
 - Bessel's 190, 195, 199
 - Burgers 265
 - Chebyshev's 190
 - Duffing 14, 93, 228
 - Euler 198
 - Hermite's 184
 - Hill's 174
 - hypergeometric 190
 - Jacobi 93
 - Legendre's 190, 198

326 Index

- Lorenz 15, 236
- Lotka-Volterra 16
- Mathieu 174
- pendulum 15, 229
- Riccati 93
- van der Pol 14, 93, 229
- equi-continuity 26
- equilibrium point 139, 143, 147, 227
- center 143, 151
- degenerate 154
- focus 143
- hyperbolic 233
- isolated 227
- node 143
 - stable 149
 - unstable 149
- non-isolated 227
- saddle 143, 148, 153
- Euler equation 134
- Euler-Lagrange equation 303
- first order equation 56
 - linear 60
 - linear, homogeneous 61
 - linear, non-homogeneous 61, 63
 - nonlinear 60
- Floquet theorem 174
- flow 143, 145
- focus 151, 153
- Frobenius series 194
- Frobenius theory 180
- fundamental matrix 168, 171
- fundamental theorem of calculus 57
- general solution 74
- Gevrey class 183
- Green's function 88–89, 267, 272
 - matrix 275
- Green's formula 275
- Gronwall's inequality 104, 106
- Hamilton-Jacobi equation 302
- Hamiltonian system 17, 302
- Hartman-Grobman theorem 238, 247
- Hermite polynomials 185
- heteroclinic orbit 315
- homoclinic orbit 315
- index 48
- indicial equation 193
- initial value problem 4, 56
- integral calculus problem 2
- integral surface 290
- integrating factor 1, 64, 70
- interval of existence 60
- invariant manifold 245
- Jordan canonical form 38, 164
- Jordan curve 254
- Jordan decomposition theorem 50
- Lagrange's identity 206
- Leinard's theorem 316
- Liapunov
 - function 238–239
 - stability 229
- limit cycle 227
 - stable 263
- linear equation
 - constant coefficients 77
 - nonhomogeneous 79
- linear equivalence 138
- linear stability analysis 231
- linearized system 231
- linearly equivalent 138
- Lipschitz continuity 22, 27

- maximal interval of existence 120
- method of characteristics 89, 286
- Monge cone 295
- multiplicity
 - algebraic 48, 160
 - geometric 48, 160
- node 153
- non-autonomous system 135, 169, 224
- norm
 - Frobenius 43
 - induced 43
 - matrix 43
- orbit 144, 225
 - closed 227
 - heteroclinic 250
 - homoclinic 252
 - periodic 227, 253
- ordinary point 186
- orthogonal condition
 - with weight 206
- particular solution 79
- path 225
- periodic boundary condition 203, 208
- Perron's Theorem 231
- phase plane 139, 143, 248
- phase portrait 143–144, 224
- physical model
 - atomic waste disposal 6
 - electrical circuit 9
 - logistic model 4
 - mechanical vibration 8
 - population model 3
 - satellite problem 10
 - spring-mass-dashpot 83
 - spring-mass-dashpot system 8
- Picone formula 220
- Poincare index 253–254
- Poincare-Bendixon theorem 261, 310, 313
- problem
 - ill-posed 99
 - well-posed 99
- Prufer substitution 209
- real analytic function 180
- reduction of order 77
- regular form 56, 58
- regular singular point 190
- resonance 86–87
- separatrix 251
- shooting method 267, 276–277
- singular equation 56, 61
- sink 154
- SIR model 16
- solution
 - existence 99
 - global 60
 - local 60
 - periodic 227
 - stability 99
 - uniqueness 99
- source 154
- spectral analysis 48
- stable manifold theorem 167, 247
- Sturm-Liouville problem
 - regular 201
 - singular 201
- Sturm-Liouville theory 201
- subspace
 - center 167
 - invariant 46, 165, 245
 - stable 167

328 Index

- unstable 167
- superposition principle 61, 73
- Sylvester's formula 159
- system of equations 125
- Tacoma bridge 87
- Taylor's formula 33
- theorem
 - Arzela-Ascoli 25–26
 - Cauchy-Peano 103, 107, 112, 115
 - comparison 211–212
 - fixed point 34, 107, 116
 - Picard's 107
 - Sturm comparison 214
- trajectory 144, 225
- transition matrix 136, 168, 172
- transversal 310
- transversality conditions 289
- traveling wave solution 265
- undetermined coefficients 81
- uniqueness theorem 106
- variable separable 1, 65
- variation of parameters 80, 136, 168
- vector field 143, 146, 225
- vector space 38
- Wronskian 74